

	CDO Issuer	Deal Name	CUSIP	Tranche	Securitization Closing Date	Original Face Value	CDO Closing Date	Acquisition Date	Means of Acquisition	Additional Assignments
1	C-BASS CBO XVII Ltd.	ACE 2005-AG1	004427CJ7	B1	10/28/2005	\$ 2,434,000	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
2	Phoenix Light SF Limited	ACE 2006-ASP1	004421VY6	M2	1/30/2006	\$ 8,028,000	3/31/2008	3/12/2009	Asset Purchase Agreement with Kestrel	From Kestrel dated 12/20/2012
3	Silver Elms CDO II Limited	ACE 2006-ASP2	004421XG3	M1	3/30/2006	\$ 3,000,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
4	Phoenix Light SF Limited	ACE 2006-ASP2	004421XG3	M1	3/30/2006	\$ 6,000,000	3/31/2008	11/6/2009	Asset Purchase Agreement with Harrier	From Harrier dated 2/13/2012
5	Silver Elms CDO II Limited	ACE 2006-ASP2	004421XK4	M4	3/30/2006	\$ 1,000,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
6	Silver Elms CDO II Limited	ACE 2006-ASP2	004421XM0	M6	3/30/2006	\$ 1,500,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
7	Kleros Preferred Funding V PLC	ACE 2006-ASP5	004422AM3	M6	9/28/2006	\$ 8,532,000	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
8	Blue Heron Funding V Ltd.	ACE 2006-HE1	004421WS8	M2	2/28/2006	\$ 20,000,000	2/26/2003	2/14/2006	Market Purchase	
9	Silver Elms CDO PLC	ACE 2006-HE1	004421WT6	M3	2/28/2006	\$ 7,000,000	12/22/2006	12/26/2006	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
10	Silver Elms CDO PLC	ACE 2006-HE1	004421WW9	M6	2/28/2006	\$ 3,000,000	12/22/2006	12/26/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
11	Kleros Preferred Funding V PLC	ACE 2006-HE4	00442BAJ0	M4	9/28/2006	\$ 4,750,000	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
12	Kleros Preferred Funding V PLC	ACE 2006-HE4	00442BAK7	M5	9/28/2006	\$ 5,000,000	1/10/2007	1/10/2007	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012

	CDO Issuer	Deal Name	CUSIP	Tranche	Securitization Closing Date	Original Face Value	CDO Closing Date	Acquisition Date	Means of Acquisition	Additional Assignments
13	Phoenix Light SF Limited	ACE 2007-ASL1	00443MAB2	A2	2/15/2007	\$ 16,500,000	3/31/2008	3/12/2009	Asset Purchase Agreement with Kestrel	From Kestrel dated 12/14/2012
14	Kleros Preferred Funding V PLC	ACE 2007-HE1	00443LAE8	A2D	1/30/2007	\$ 6,051,000	1/10/2007	1/26/2007	Market Purchase	
15	Silver Elms CDO II Limited	DBALT 2006-AB4	251513AF4	M6	9/29/2006	\$ 5,594,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
16	Silver Elms CDO II Limited	DBALT 2006-AB4	251513AG2	M7	9/29/2006	\$ 5,594,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 3/7/2012
17	Silver Elms CDO II Limited	DBALT 2006-AF1	251510NC3	A4	3/30/2006	\$ 8,000,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
18	Silver Elms CDO II Limited	DBALT 2006-AF1	251510NG4	M3	3/30/2006	\$ 2,000,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
19	Phoenix Light SF Limited	DBALT 2006-AR3	25151AAH4	A7	7/31/2006	\$ 25,000,000	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 3/20/2013
20	Phoenix Light SF Limited	DBALT 2006-AR3	25151AAH4	A7	7/31/2006	\$ 5,000,000	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	
21	Silver Elms CDO II Limited	DBALT 2006-AR6	25150RAP0	M6	12/15/2006	\$ 2,058,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
22	Silver Elms CDO II Limited	DBALT 2007-AR1	25151RAM6	M4	1/31/2007	\$ 1,035,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 4/20/2014
23	Silver Elms CDO II Limited	DBALT 2007-AR1	25151RAN4	M5	1/31/2007	\$ 1,194,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
24	Silver Elms CDO II Limited	DBALT 2007-AR1	25151RAP9	M6	1/31/2007	\$ 1,194,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012

	CDO Issuer	Deal Name	CUSIP	Tranche	Securitization Closing Date	Original Face Value	CDO Closing Date	Acquisition Date	Means of Acquisition	Additional Assignments
25	Silver Elms CDO II Limited	DMSI 2006-PR1	25157GDA7	B3	12/19/2006*	\$ 7,970,500	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
26	Silver Elms CDO II Limited	DMSI 2006-PR1	25157GCV6	B2	12/19/2006*	\$ 7,970,500	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
27	Phoenix Light SF Limited	FBRSI 2005-2	30246QAH6	M2	9/28/2005	\$ 5,000,000	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	
28	Phoenix Light SF Limited	FBRSI 2005-2	30246QAK9	M4	9/28/2005	\$ 2,295,000	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	
29	Blue Heron Funding V Ltd.	FBRSI 2005-2	30246QAH6	M2	9/28/2005	\$ 5,000,000	2/26/2003	10/20/2005	Market Purchase	
30	Phoenix Light SF Limited	FBRSI 2005-2	30246QAF0	AV3A	9/28/2005	\$ 25,000,000	3/31/2008	3/12/2009	Asset Purchase Agreement with Kestrel	From Kestrel dated 12/20/2012 and from WestLB dated 2/13/2012
31	Phoenix Light SF Limited	FBRSI 2005-4	30246QBW2	M2	12/8/2005	\$ 16,844,000	3/31/2008	9/8/2009	Asset Purchase Agreement with Harrier	From Harrier dated 2/13/2012
32	Blue Heron Funding II Ltd.	FBRSI 2005-4	30246QBZ5	M5	12/8/2005	\$ 3,500,000	12/22/2005	11/15/2005	Market Purchase	
33	Phoenix Light SF Limited	FBRSI 2005-4	30246QBV4	M1	12/8/2005	\$ 35,327,000	3/31/2008	9/8/2009	Asset Purchase Agreement with Harrier	From Harrier dated 2/13/2012
34	Silver Elms CDO II Limited	FHLT 2006-B	35729QAH1	M3	8/3/2006	\$ 5,000,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
35	Silver Elms CDO II Limited	FHLT 2006-B	35729QAL2	M6	8/3/2006	\$ 6,054,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
36	Kleros Preferred Funding V PLC	FHLT 2006-C	35729TAK8	M5	9/7/2006	\$ 6,000,000	1/10/2010	1/10/2010	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012

	CDO Issuer	Deal Name	CUSIP	Tranche	Securitization Closing Date	Original Face Value	CDO Closing Date	Acquisition Date	Means of Acquisition	Additional Assignments
37	Kleros Preferred Funding V PLC	FHLT 2006-C	35729TAJ1	M4	9/7/200	\$ 5,000,000	1/10/2010	1/10/2010	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
38	Phoenix Light SF Limited	FHLT 2006-C	35729TAE2	2A3	9/7/200	\$ 15,000,000	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
39	Silver Elms CDO II Limited	FHLT 2006-D	35729VAK3	M5	11/3/2006	\$ 6,000,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
40	Silver Elms CDO II Limited	FHLT 2006-D	35729VAL1	M6	11/3/2006	\$ 4,000,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
41	Phoenix Light SF Limited	MANA 2007-A2	59024FAC8	A2B	3/30/2007	\$ 18,359,000	3/31/2008	9/8/2009	Asset Purchase Agreement with Harrier	From Harrier dated 2/13/2012
42	Phoenix Light SF Limited	MANA 2007-OAR2	59024BAC7	A3	3/29/2007	\$ 25,000,000	3/31/2008	9/8/2009	Asset Purchase Agreement with Harrier	From Harrier dated 2/13/2012
43	Phoenix Light SF Limited	NAA 2005-AR6	65535VRM2	M1	11/30/2005	\$ 18,305,000	3/31/2008	9/8/2009	Asset Purchase Agreement with Harrier	From Harrier dated 2/13/2012
44	Silver Elms CDO II Limited	NAA 2006-AR4	65538DAH8	M2	11/30/2006	\$ 1,791,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
45	Silver Elms CDO II Limited	NAA 2006-AR4	65538DAJ4	M3	11/30/2006	\$ 2,100,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
46	Silver Elms CDO II Limited	NAA 2006-AR4	65538DAK1	M4	11/30/2006	\$ 1,950,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
47	Silver Elms CDO II Limited	NAA 2006-AR4	65538DAL9	M5	11/30/2006	\$ 2,850,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
48	Phoenix Light SF Limited	NHELI 2006-FM2	65537FAE1	2A4	10/31/2006	\$ 5,700,000	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012

	CDO Issuer	Deal Name	CUSIP	Tranche	Securitization Closing Date	Original Face Value	CDO Closing Date	Acquisition Date	Means of Acquisition	Additional Assignments
49	C-BASS CBO XIV Ltd.	OWNIT 2005-2	691215BF3	B3	4/8/2005	\$ 12,936,000	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
50	C-BASS CBO XIV Ltd.	OWNIT 2005-2	691215BG1	B4	4/8/2005	\$ 8,232,000	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
51	C-BASS CBO XIV Ltd.	OWNIT 2005-2	691215BE6	B2	4/8/2005	\$ 5,000,000	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
52	C-BASS CBO XIV Ltd.	OWNIT 2005-3	69121PAG8	M2	7/14/2005	\$ 5,000,000	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
53	C-BASS CBO XIV Ltd.	OWNIT 2005-3	69121PAH6	M3	7/14/2005	\$ 2,500,000	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
54	C-BASS CBO XIV Ltd.	OWNIT 2005-3	69121PAK9	B1	7/14/2005	\$ 2,500,000	9/22/2005	9/22/2005	Asset Purchase Agreement with WestLB	
55	C-BASS CBO XVII Ltd.	OWNIT 2005-4	69121PBN2	B2B	6/26/2006	\$ 2,596,000	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
56	C-BASS CBO XVII Ltd.	OWNIT 2005-4	69121PBM4	B1B	6/26/2006	\$ 5,409,000	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	
57	Phoenix Light SF Limited	PHHAM 2007-1	69337BAC8	1A3	1/26/2007	\$ 17,426,000	3/31/2008	3/31/2008	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
58	Silver Elms CDO PLC	SGMS 2006-FRE1	81879MBC2	M6	5/11/2006	\$ 2,000,000	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012
59	Silver Elms CDO II Limited	SGMS 2006-FRE1	81879MAW9	A2C	5/11/2006	\$ 1,500,000	4/25/2007	4/25/2007	Asset Purchase Agreement with WestLB	From WestLB dated 12/20/2012
60	Silver Elms CDO PLC	SGMS 2006-FRE1	81879MAZ2	M3	5/11/2006	\$ 4,000,000	12/22/2006	12/22/2006	Asset Purchase Agreement with WestLB	From WestLB dated 2/13/2012

	CDO Issuer	Deal Name	CUSIP	Tranche	Securitization Closing Date	Original Face Value	CDO Closing Date	Acquisition Date	Means of Acquisition	Additional Assignments
61	C-BASS CBO XVII Ltd.	STALT 2006-1F	86800RAN1	B3	5/30/2006	\$ 4,000,000	10/17/2006	10/17/2006	Asset Purchase Agreement with WestLB	

\* Indicates private agreement with approximate date of closing based on Moody's assignment of ratings.